



# Georges Prat

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## **Axe de recherche**

Macroéconomie internationale, finance, matières premières et économétrie financière

## **Thème(s)**

Anticipations, incertitude et prix des actifs financiers;  
Formation des anticipations de prix; Primes de risque;  
Cliométrie des salaires et du chômage

**HAL:** [Lien](#)

## Publications

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**HAL:** [Lien](#)

**2024** - Georges Prat, Remzi Uctum. Risk premium, price of risk and expected volatility in the oil market: Evidence from survey data. *Energy Economics*, 2024, 140, pp.107930. (10.1016/j.eneco.2024.107930). (hal-04873466)  
<https://hal.science/hal-04873466v1>

**2024** - Georges Prat, Remzi Uctum. Risk premium, price of risk and expected volatility in the oil market: Evidence from survey data. *Energy Economics*, 2024, pp.107930. (https://doi.org/10.1016/j.eneco.2024.107930). (hal-04738519)  
<https://hal.science/hal-04738519v1>

**2024** - Georges Prat, David Le Bris. Term Structure of Equity Risk Premia in Rough Terrain: 150 Years of the French Stock Market. *Quarterly Review of Economics and Finance*, 2024. (hal-04618694)  
<https://hal.science/hal-04618694v1>

**2023** - Georges Prat, Jean-François Boulier, Catherine d'Hont, Fredj Jawadi, Philippe Rozin, et al.. How Do Investor's Expectations and Emotions Drive Financial Asset Prices in Times Crises and Uncertainty: The Analysis of Experts' Opinion. *Bankers Markets & Investors : an academic & professional review*, 2023, 4 (175), pp.3-12. (hal-04351228)  
<https://hal.science/hal-04351228v1>

**2021** - Georges Prat, Remzi Uctum. Modeling ex-ante risk premia in the oil market. 5th International Workshop on Financial Markets and Nonlinear Dynamics (FMND), Jun 2021, Paris, France. (hal-03318785)  
<https://hal.science/hal-03318785v1>

**2021** - Georges Prat, Remzi Uctum. Modeling ex-ante risk premia in the oil market. 2021. (hal-03508699)  
<https://hal.science/hal-03508699v1>

**2021** - Remzi Uctum, Georges Prat. Modeling ex-ante risk premia in the oil market. 5th International Workshop on Financial Markets and Nonlinear Dynamics (FMND), 2021, Paris, Unknown Region. (hal-03513121)

<https://hal.science/hal-03513121v1>

2021 - Georges Prat, Remzi Uctum. Term structure of interest rates: modelling the risk premium using a two horizons framework. Journal of Economic Behavior and Organization, 2021, 182, pp.421-436. (10.1016/j.jebo.2019.09.006). (hal-03319099)  
<https://hal.science/hal-03319099v1>

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<https://univ-artois.hal.science/hal-04400810v1>

2019 - Georges Prat, Michel-Pierre Chélini. Understanding the Long Run Dynamics of French Unemployment and Wages. International Journal of Applied Economics, 2019, 16, pp.1-35. (hal-04337721)  
<https://hal.science/hal-04337721v1>

2019 - Georges Prat, David Le Bris. Equity Risk Premium and Time Horizon: what do the French secular data say ?. 2019. (hal-04141877)  
<https://hal.science/hal-04141877v1>

2018 - Georges Prat, Remzi Uctum. Do markets learn to rationally expect US interest rates? An anchoring approach. Applied Economics, 2018, 50, pp.6458-6480. (hal-01697181)  
<https://hal.science/hal-01697181v1>

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<https://hal.science/hal-04141707v1>

2018 - Georges Prat, Remzi Uctum. Term structure of interest rates: modelling the risk premium using a two horizons framework. 2018. (hal-04141774)  
<https://hal.science/hal-04141774v1>

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<https://hal.science/hal-01828843v1>

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<https://hal.science/hal-01828854v1>

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<https://shs.hal.science/halshs-02080313v1>

2017 - Fredj Jawadi, Georges Prat. Equity prices and fundamentals: a DDM-APT mixed approach. Review of Quantitative Finance and Accounting, 2017, 49, pp.661-695. (10.1007/s11156-016-0604-y). (hal-01549758)  
<https://hal.science/hal-01549758v1>

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2017, Paris, Unknown Region. (hal-01589223)  
<https://hal.science/hal-01589223v1>

2016 - Georges Prat, Remzi Uctum. Convergence of wages and their macroeconomic determinants in the Euro area. 1st Wage - ILO workshop , 2016, Geneva, Switzerland. (hal-01411651)  
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2016 - Georges Prat. Rueff, Allais et le chômage d'équilibre. Revue d'économie politique, 2016. (hal-01386036)  
<https://hal.parisnanterre.fr/hal-01386036v1>

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2016 - Michel-Pierre Chélini, Georges Prat. Cliométrie du chômage et des salaires en France. Revue Française d'Economie, 2016, 31, pp.147 - 213. (hal-01549760)  
<https://hal.science/hal-01549760v1>

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<https://hal.science/hal-01638220v1>

2015 - Fredj Jawadi, Georges Prat. Equity Prices and Fundamentals: a DDM-APT Mixed Approach. 2015. (hal-04141411)  
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2014 - Georges Prat, Remzi Uctum, Sylvie Lecarpentier-Moyal, Patricia Renou-Maissant. Persistence of announcement effects on the intraday volatility of stock returns: evidence from individual data. 21st Forecasting Financial Markets Conference , 2014, Marseille, Unknown Region. (hal-01638222)  
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2013 - Sylvie Lecarpentier-Moyal, Georges Prat, Patricia Renou-Maissant, Remzi Uctum. Persistence of announcement effects on the intraday volatility of stock returns: evidence from individual data. 2013. (hal-04141172)  
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- 2009 - Jean-Jacques Durand, Georges Prat. Fisher, Macaulay et Allais face au "Paradoxe de Gibson". 2009. (hal-04140872)  
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